Subject Index

A

added variable plots 164
adding
  variables in regression, BLUE 335
  variables in regression, OLSE 161
admissibility 259
Aitken block-diagonalization formula 291
Albert's theorem 305
angle
  between the regression line and the major axis 388
  between two vectors 8
  minimal 77, 134
  principal 134
ANOVA 31, 60, 186, 188
  F-test 187
  multivariate 234
antieigenvalue 237, 419
  the first antieigenvalue of $\mathbf{\Sigma}_{2\times 2}$ 387
antieigenvector 237
approximating
  the centered data matrix 407
approximation
  best rank-1 406
  best rank-k 401
  by a matrix of lower rank 397
AR(1)-structure *see* autocorrelation structure
autocorrelation structure
  determinant 209
  efficiency of OLSE 241
  inverse 209
  prediction 208, 250
  prediction error 209

B

Banachiewicz–Schur form 295
best linear predictor *see* BLP
best linear unbiased estimator *see* BLUE
best linear unbiased predictor *see* BLUP
best predictor *see* BP
best rank-1 approximation 406
best rank-k approximation 401
block design 31, 51
  connected 348
block-diagonalization 291
Bloomfield–Watson–Knott inequality 238
BLP 194–198
  BLP$(\mathbf{y};\mathbf{x})$ 196
  BLP$(\mathbf{z};\mathbf{A}'\mathbf{z})$ 203
  BLP$(y;\mathbf{x})$ 195
  $\mu_y + \boldsymbol{\sigma}'_{\mathbf{x}y}\mathbf{\Sigma}^-_{\mathbf{xx}}(\mathbf{x}-\boldsymbol{\mu}_{\mathbf{x}})$ 195
  $\boldsymbol{\mu}_{\mathbf{y}} + \mathbf{\Sigma}_{\mathbf{yx}}\mathbf{\Sigma}^-_{\mathbf{xx}}(\mathbf{x}-\boldsymbol{\mu}_{\mathbf{x}})$ 196
  autocorrelation structure 250
BLUE *see* covariance matrix, 215–222
  definition 39
  fundamental equations 41, 216
  BLUE$(\mathbf{M}_1\mathbf{X}_2\boldsymbol{\beta}_2 \mid \mathscr{M}_{12\cdot 1})$ 328
  BLUE$(\mathbf{M}_1\mathbf{X}_2\boldsymbol{\beta}_2 \mid \mathscr{M}_{12})$ 328
  $\mathbf{A}(\mathbf{X} : \mathbf{V}\mathbf{X}^\perp) = (\mathbf{K}' : \mathbf{0})$, $\mathbf{A}\mathbf{y} = \text{BLUE}(\mathbf{K}'\boldsymbol{\beta})$ 216
  $\mathbf{G}(\mathbf{X} : \mathbf{V}\mathbf{X}^\perp) = (\mathbf{X} : \mathbf{0})$, $\mathbf{G}\mathbf{y} = \text{BLUE}(\mathbf{X}\boldsymbol{\beta})$ 41, 216
  BLUE's covariance matrix as a shorted matrix 312
  equality of BLUE's subvectors under two models 333
  equality of OLSE and BLUE, several conditions 218–222

of $\boldsymbol{\beta}$ 44
of $\boldsymbol{\beta}_2$ 327
of $\mathbf{K}'\boldsymbol{\beta}$ 216
of $\mathbf{X}\boldsymbol{\beta}$ 39, 43
Pandora's Box 223
representations 43, 228, 324
residual $\tilde{\boldsymbol{\varepsilon}} = \mathbf{V}\dot{\mathbf{M}}\mathbf{y}$ 44, 325, 339
under intraclass structure 225
when $\mathbf{X} = \mathbf{1}$ 224
BLUP 245–249
fundamental equations 247
$\mathbf{A}(\mathbf{X} : \mathbf{V}\mathbf{X}^{\perp}) = (\mathbf{X}_f : \mathbf{V}_{21}\mathbf{X}^{\perp})$, $\mathbf{A}\mathbf{y} = \mathrm{BLUP}(\mathbf{y}_f)$ 247
autocorrelation structure 250
examples 250
intraclass correlation 250
of $\mathbf{y}_f$ 245
of $\boldsymbol{\gamma}$ 255
of y_* 167
Pandora's Box 248
representations 248
standardized random walk process $y_t = \beta t + \varepsilon_t$ 251
unbiasedly predictable 246
BP
$\mathrm{BP}(y; \mathbf{x})$ 194, 198
$\mathrm{E}(y \mid \mathbf{x})$ 194

C

C-matrix 348
canonical correlations 241, 382
and efficiency 382
and proper eigenvalues 379
based on $\boldsymbol{\Sigma}^{-1}$ 387
between $\hat{\boldsymbol{\beta}}$ and $\tilde{\boldsymbol{\beta}}$ 241, 382
between $\mathbf{H}\mathbf{y}$ and $\mathbf{M}\mathbf{y}$ 241, 382
between $\mathbf{K}'\mathbf{Q}_{\mathbf{L}}\mathbf{u}$ and $\mathbf{L}'\mathbf{Q}_{\mathbf{K}}\mathbf{u}$ 387
geometrically 408
intraclass correlation 389
non-unit cc's between $\mathbf{K}'\mathbf{u}$ and $\mathbf{L}'\mathbf{u}$ 387
SVD 408
unit 136, 321, 326
Cauchy–Schwarz inequality 77, 174, 224, 396, 415, 421
$(\mathbf{x}'\mathbf{y})^2 \le \mathbf{x}'\mathbf{x} \cdot \mathbf{y}'\mathbf{y}$ 415
$|\mathbf{A}'\mathbf{B}|^2 \le |\mathbf{A}'\mathbf{A}||\mathbf{B}'\mathbf{B}|$ 423
$\mathbf{A}'\mathbf{B}(\mathbf{B}'\mathbf{B})^{-}\mathbf{B}'\mathbf{A} \le_{\mathsf{L}} \mathbf{A}'\mathbf{A}$ 423
determinantal version 423
matrix version 423
versions 416
centering matrix, $\mathbf{C}$ 36, 91, 172
basis for $\mathscr{C}(\mathbf{C})$ 104
characteristic equation 14, 358
characteristic polynomial 358
chi-squared distribution 18, 354, 355, 364
chi-squared from frequency table 49
Cholesky decomposition 208
Cochran's theorem 352, 354, 390
coefficient of determination *see* multiple correlation
in the no-intercept model 97, 171
cofactor 429
coin tossing 261
collinearity 162, 412
column space 3
$\mathscr{C}(\mathbf{A})$, basic properties 57
$\mathscr{C}(\mathbf{A}) \cap \mathscr{C}(\mathbf{B})$, several properties 190
$\mathscr{C}(\mathbf{A}\mathbf{G}) = \mathscr{C}(\mathbf{A}\mathbf{F})$ 126
$\mathscr{C}(\mathbf{A}\mathbf{P}_{\mathbf{B}}) = \mathscr{C}(\mathbf{A}\mathbf{B})$ 127
$\mathscr{C}(\mathbf{A}^{+}) = \mathscr{C}(\mathbf{A}')$ 110, 133
$\mathscr{C}(\mathbf{W}^{-}\mathbf{X} : \mathbf{I} - \mathbf{W}^{-}\mathbf{W})$ 140
$\mathscr{C}(\mathbf{X} : \mathbf{V}) = \mathscr{C}(\mathbf{X} : \mathbf{V}\mathbf{M})$ 123
$\mathscr{C}[\mathrm{cov}(\tilde{\boldsymbol{\varepsilon}})]$ 137
$\mathscr{C}[\mathrm{cov}(\mathbf{X}\tilde{\boldsymbol{\beta}})]$ 137
$\mathscr{C}[\mathbf{X}'(\mathbf{V} + \mathbf{X}\mathbf{U}\mathbf{X}')^{-}\mathbf{X}]$ 286
of covariance matrix 62
completely symmetric matrix 227
eigenvalues 366, 388
completeness
linear 258
condition number 412, 419
conditional *see* multinormal distribution
$\mathrm{var}(y) = \mathrm{var}[\mathrm{E}(y \mid x)] + \mathrm{E}[\mathrm{var}(y \mid x)]$ 188
expectation and the best predictor 194, 198
confidence ellipse *see* contours of constant density
confidence ellipsoid
for $\boldsymbol{\beta}_2$ 178
confidence interval
for $\mathrm{E}(y_*)$ 168
connected block design 348
consistency
of $\boldsymbol{\Sigma}_{\mathbf{xx}}\mathbf{B} = \boldsymbol{\Sigma}_{\mathbf{xy}}$ 64
of $\mathbf{A}\mathbf{Y}\mathbf{B} = \mathbf{C}$ 267
of $\mathbf{G}(\mathbf{X} : \mathbf{V}\mathbf{X}^{\perp}) = (\mathbf{X} : \mathbf{0})$ 217
of $\mathbf{X}'\mathbf{W}^{-}\mathbf{X}\boldsymbol{\beta} = \mathbf{X}'\mathbf{W}^{-}\mathbf{y}$ 288
of $\mathbf{Y}(\mathbf{A} : \mathbf{B}) = (\mathbf{0} : \mathbf{B})$ 139
consistent linear model 43, 125
constant term
the role of the vector $\mathbf{1}$ 95–100
constraints
to obtain unique $\hat{\boldsymbol{\beta}}$ 347
contingency table 46, 47, 413

contours of constant density 56, 169, 202, 365, 388
the slope of the major axis 365, 387
contrast 62
elementary 62, 348
Cook Islands, Aitutaki 54
Cook's distance 181, 341
and Mahalanobis distance 341
generalized 338
Cook's trick 206
coordinate-free considerations 221
correlation *see* multiple correlation
basic properties of sample correlation 91–104
$\mathrm{cor}(x,y) = \mathrm{cov}(x,y)/\sqrt{\mathrm{var}(x)\,\mathrm{var}(y)}$ 17
$\mathrm{cor_s}(x,y) = \mathrm{cor_d}(\mathbf{x},\mathbf{y}) = \cos(\mathbf{Cx},\mathbf{Cy})$ 37, 91
$r_{xy} = \frac{\mathbf{x'Cy}}{\sqrt{\mathbf{x'Cx}\cdot\mathbf{y'Cy}}}$ 37, 91
between $\hat\beta_1$ and $\hat\beta_2$ 167
between $\hat\beta_i$ and $\hat\beta_j$ 178
between $\hat{\boldsymbol\beta}_{\mathbf{x}}$ and $\bar y$ 167
between dichotomous variables 46
between residuals 101, 178, 179
intraclass 225, 250
partial 101, 178, 179
sample 22, 91
correlation matrix
$\mathrm{cor}(\mathbf{x}) = \boldsymbol\Sigma_\delta^{-1/2}\boldsymbol\Sigma\boldsymbol\Sigma_\delta^{-1/2}$ 17
$\mathbf{R} = \mathbf{S}_\delta^{-1/2}\mathbf{S}\mathbf{S}_\delta^{-1/2}$ 23, 127
$\mathbf{R_{xx}} = \mathrm{cor_d}(\mathbf{X}_0)$ 127
"correlation matrix" 307
determinant 127, 308
rank 127
correspondence analysis 413
cosine 8
correlation as a cosine 37, 91
maximal 77, 134
cosine of matrix, $\cos(\mathbf{V})$ 237
Courant–Fischer minimax theorem 389
covariance
$\mathrm{cov}(x,y) = \sigma_{xy} = \mathrm{E}(x-\mu)(y-\nu)$ 17
sample 22
covariance matrix
$\mathrm{cov}(\mathbf{x}) = \mathrm{E}(\mathbf{x}-\boldsymbol\mu)(\mathbf{x}-\boldsymbol\mu)'$ 17
$\mathrm{cov}(\mathbf{x},\mathbf{y}) = \mathrm{E}(\mathbf{x}-\boldsymbol\mu)(\mathbf{y}-\boldsymbol\nu)'$ 17
$\mathrm{cov}(\mathbf{e_{y\cdot x}})$ 198
$\mathrm{cov}[\mathbf{z} - \mathrm{BLP}(\mathbf{z};\mathbf{A}'\mathbf{z})]$ 203
$|\boldsymbol\Sigma| = |\boldsymbol\Sigma_{\mathbf{xx}}|(\sigma_y^2 - \boldsymbol\sigma'_{\mathbf{x}y}\boldsymbol\Sigma_{\mathbf{xx}}^{-1}\boldsymbol\sigma_{\mathbf{x}y})$ 297
$\mathbf{S} = \mathrm{cov_d}(\mathbf{U}) = \frac{1}{n-1}\mathbf{U'CU}$ 23
$\mathbf{S_{xx}} = \mathrm{cov_d}(\mathbf{X}_0) = \frac{1}{n-1}\mathbf{T_{xx}}$ 127
$\mathbf{S_{xx}} = \frac{1}{n-1}\mathbf{X}_0'\mathbf{C}\mathbf{X}_0$ 127
as a Schur complement 211
conditional: $\mathrm{cov}(\mathbf{y} \mid \mathbf{x})$ under multinormality 197
Mahalanobis distance 157
minimal 191
of $\hat{\boldsymbol\beta}_2$ 161
of $\tilde{\boldsymbol\beta}$ 45
of $\mathbf{X}\tilde{\boldsymbol\beta}$ 45, 137, 261, 326
of BLUE's residual, $\mathrm{cov}(\tilde{\boldsymbol\varepsilon})$ 45, 50, 137, 326
of the prediction error 198, 203, 205
Craig–Sakamoto–Matusita theorem 19
Cronbach's *alpha* 422

D

data matrix
preliminaries 19–24
as a random matrix, representing a random sample 20
keeping observed data as a theoretical distribution 27
statistical independence of the rows 21
data sets
1000 observations 1, 56, 169
12 observations 1, 56
12 observations, orthogonal distances, rotation 404
15 observations, best predictor 211
2 treatments 38
3 observations 1, 26, 56
3 treatments 30, 35, 188
3 treatments, estimability 60
t treatments, b blocks 31
Canner's data 263
coin tossing 261
correlation 0, cosine ≈ 1 93
correlation 1, cosine 0 94
generating observations 301
heights of fathers and sons, Galton 201
linear model when $\mathbf{V} = \mathrm{diag}(1,2,3)$ 224
over-speeding 45
throwing two dice 201
decomposition *see* eigenvalue decomposition, *see* full rank decomposition, *see* singular value decomposition
$\mathrm{SST} = \mathrm{SSR} + \mathrm{SSE}$ 168
Cholesky 208
Hartwig–Spindelböck 112
of characteristic polynomial 359
$\hat{\boldsymbol\beta}_1(\mathscr{M}_{12}) = \hat{\boldsymbol\beta}_1(\mathscr{M}_1) - \mathbf{A}$ 161

$\tilde{\boldsymbol{\beta}}_1(\mathscr{M}_{12}) = \tilde{\boldsymbol{\beta}}_1(\mathscr{M}_1) - \mathbf{B}$ 336
defenceman 29, 252
deleting
  q observations in regression 188
  an observation in regression 180, 338, 341
  variables in regression, BLUE 335
  variables in regression, OLSE 161
derivative vi, 366
determinant
  $|\boldsymbol{\Sigma}| = |\boldsymbol{\Sigma}_{\mathbf{xx}}|(\sigma_y^2 - \boldsymbol{\sigma}_{\mathbf{x}y}'\boldsymbol{\Sigma}_{\mathbf{xx}}^{-1}\boldsymbol{\sigma}_{\mathbf{x}y})$ 297
  cofactor 429
  generalized variance, $|\mathbf{S}|$ 131, 132
  historical development 300
  Laplace expansion 429
  multiplicative on the Schur compl. 182, 294
  of autocorrelation matrix 209
  of correlation matrix 127, 308
  of partitioned matrix 297
  product of eigenvalues 358
deviant
  how? 420
$\mathrm{DFBETA}_i(\mathbf{V}) = \tilde{\boldsymbol{\beta}} - \tilde{\boldsymbol{\beta}}_{(i)}$ 338, 341
$\mathrm{DFBETA}_i = \hat{\boldsymbol{\beta}} - \hat{\boldsymbol{\beta}}_{(i)}$ 181
diagonal increments 301
diagonalizability 359
diagonalization
  block 291
  simultaneous 370, 387
dice
  throwing two dice 201
direct sum decomposition 5
discriminant function 374
disjointness
  several equivalent conditions for $\mathscr{C}(\mathbf{A}) \cap \mathscr{C}(\mathbf{B}) = \{\mathbf{0}\}$ 343
  $\mathscr{C}(\mathbf{A}') \cap \mathscr{C}(\mathbf{B}')$ 351
  $\mathscr{C}(\mathbf{A}) \cap \mathscr{C}(\mathbf{B})$ 123, 139
  $\mathscr{C}(\mathbf{VH}) \cap \mathscr{C}(\mathbf{VM})$ 135, 321
  $\mathscr{C}(\mathbf{X}_{(1)}') \cap \mathscr{C}(\mathbf{X}_{(2)}')$ 189
  $\mathscr{C}(\mathbf{X}) \cap \mathscr{C}(\mathbf{VM})$ 123
  $\mathscr{C}(\mathbf{X}) \cap \mathscr{C}(\mathbf{V}^{\perp})$ 132
  $\mathscr{C}(\mathbf{X}_1) \cap \mathscr{C}(\mathbf{X}_2)$ 160
  $\mathscr{C}[(\mathbf{V} : \mathbf{X})'] \cap \mathscr{C}[(\mathbf{X}' : \mathbf{0})']$ 125
  $\mathbf{i}_i \in \mathscr{C}(\mathbf{X})$ 130, 144
  $\mathbf{x}_{(i)} \notin \mathscr{C}(\mathbf{X}_{(i)}')$ 130, 144
distance *see* Cook's distance, *see* Mahalanobis distance
  statistical 372
distribution *see* Hotelling's T^2, *see* multinormal
  F-distribution 18, 176, 187, 341
  t-distribution 18, 341
  chi-squared 18, 354
  discrete uniform 53
  invariance of the F-test 342
  multinomial 49, 50, 120
  of $\mathbf{y}'(\mathbf{H} - \mathbf{J})\mathbf{y}/\sigma^2$ 185
  of $\mathbf{y}'(\mathbf{I} - \mathbf{H})\mathbf{y}/\sigma^2$ 185
  Wishart-distribution 26, 231
double-centered matrix 48–50, 120, 413
doubly-stochastic matrix 355
Duncan formula 301
Dürer's *Melencolia I* 54

E

Eckart–Young theorem 204, 400
  symmetric $\mathbf{A}$ 401
efficiency
  of OLSE 234–241
  the Watson efficiency, $\mathrm{eff}(\hat{\boldsymbol{\beta}}) = |\mathrm{cov}(\tilde{\boldsymbol{\beta}})|/|\mathrm{cov}(\hat{\boldsymbol{\beta}})|$ 238
  $\eta = \mathrm{tr}[\mathrm{cov}(\mathbf{X}\hat{\boldsymbol{\beta}}) - \mathrm{cov}(\mathbf{X}\tilde{\boldsymbol{\beta}})]$ 240
  $\psi = \frac{1}{2}\|\mathbf{HV} - \mathbf{VH}\|^2$ 240
  and canonical correlations 241, 382
  of $\hat{\boldsymbol{\beta}}_2$ 332
  of OLSE under autocorrelation structure 241
eigenspace 359
eigenvalue decomposition 14, 357, 393
eigenvalues 357–390
  $(\lambda, \mathbf{P}_{\mathbf{B}}\mathbf{w})$ as an eigenpair for $\mathbf{B}^+\mathbf{A}$ 378
  $(\lambda, \mathbf{t})$ as an eigenpair for $(\mathbf{A}, \mathbf{I})$ 358
  $(\lambda, \mathbf{t})$ as an eigenpair for $\mathbf{A}$ 358
  $(\lambda, \mathbf{w})$ as an eigenpair for $\mathbf{B}^{-1}\mathbf{A}$ 375
  $(\lambda, \mathbf{w})$ as an eigenpair for $(\mathbf{A}, \mathbf{B})$ 368
  $\mathrm{ch}(\mathbf{A})$ 359
  $\mathrm{ch}(\mathbf{A}, \mathbf{B}) = \mathrm{ch}(\mathbf{B}^{-1}\mathbf{A})$ 368, 375
  $\mathrm{ch}(\boldsymbol{\Sigma}_{2\times 2})$ 364
  $\mathrm{ch}_1(\mathbf{A}, \mathbf{B}) = \mathrm{ch}_1(\mathbf{B}^+\mathbf{A})$ 377
  $|\mathbf{A} - \lambda\mathbf{B}| = 0$ 368
  $|\mathbf{A} - \lambda\mathbf{I}| = 0$ 358
  $\mathrm{nzch}(\mathbf{A}, \mathbf{B})$, $\mathbf{B}$ singular 376
  $\mathrm{nzch}(\mathbf{A}, \mathbf{B}) = \mathrm{nzch}(\mathbf{B}^+\mathbf{A})$, $\mathscr{C}(\mathbf{A}) \subset \mathscr{C}(\mathbf{B})$ 376
  $\mathrm{nzch}(\mathbf{AB}) = \mathrm{nzch}(\mathbf{BA})$ 299, 360
  algebraic multiplicity 359
  and determinant 358
  and trace 358
  geometric multiplicity 359
  intraclass correlation 226, 310, 366, 388

of $(\mathbf{HVH})^{-}\mathbf{HVM}(\mathbf{MVM})^{-}\mathbf{MVH}$ 383
of $\alpha^2\mathbf{I}+\mathbf{a1}'+\mathbf{1a}'$ 342
of $\mathbf{CP_X CP_Y}$ 413
of $\mathbf{P_{CX}P_{CY}}$ 413
of $\mathbf{P_{Q_Y X}P_{Q_X Y}}$ 413
of $\mathbf{P_K P_L - P_F}$ 387
of $\mathbf{P_X P_Y}$ 413
of $\mathbf{P_A - P_B}$ 386
of $\mathbf{P_A P_B}$ 78, 133
of the BLUE's covariance matrix 378
proper eigenvalues 78, 368
proper eigenvalues and canonical correlations 383
proper eigenvalues, $\mathbf{B} \geq_{\text{L}} \mathbf{0}$ 374
the slope of the major axis 365, 387
unit eigenvalues of $\mathbf{P}_{\mathbf{V}^{1/2}\mathbf{H}}\mathbf{P}_{\mathbf{V}^{1/2}\mathbf{M}}$ 135, 244, 383
unit eigenvalues of $\mathbf{P_A P_B}$ 133, 134
elementary column operation 389
elementary contrast 348
elephants in rows and columns 200
equality
of OLSE and BLUE 215
of OLSE and BLUE, several conditions 218–222
$\mathbf{X}\hat{\boldsymbol{\beta}} = \mathbf{X}\tilde{\boldsymbol{\beta}}$ 218–222
$\text{BLUP}(\mathbf{y}_f) = \text{BLUE}(\mathbf{X}_f\boldsymbol{\beta})$ 249
$\text{BLUP}(\mathbf{y}_f) = \text{OLSE}(\mathbf{X}_f\boldsymbol{\beta})$ 249
$\text{COOK}_i(\mathbf{I}) = \text{COOK}_i(\mathbf{V})$ 341
$\text{SSE}(\mathbf{I}) = \text{SSE}(\mathbf{V})$ 340
$\mathbf{A}'\mathbf{A} = \mathbf{B}'\mathbf{B}$ 396
$\mathbf{P}_{\mathbf{X};\mathbf{V}_1} = \mathbf{P}_{\mathbf{X};\mathbf{V}_2}$ 88
$\boldsymbol{\beta}_1(\mathscr{M}_{12}) = \boldsymbol{\beta}_1(\underline{\mathscr{M}}_{12})$ 333
$\hat{\boldsymbol{\beta}}(\mathscr{M}_{(i)}) = \tilde{\boldsymbol{\beta}}(\mathscr{M}_{(i)})$ subject to $\hat{\boldsymbol{\beta}}(\mathscr{M}) = \tilde{\boldsymbol{\beta}}(\mathscr{M})$ 341
$\hat{\boldsymbol{\beta}}_1(\mathscr{M}_{12}) = \tilde{\boldsymbol{\beta}}_1(\mathscr{M}_{12})$ subject to $\hat{\boldsymbol{\beta}}_1(\mathscr{M}_1) = \tilde{\boldsymbol{\beta}}_1(\mathscr{M}_1)$ 341
$\hat{\boldsymbol{\beta}}_2(\mathscr{M}_{12}) = \tilde{\boldsymbol{\beta}}_2(\mathscr{M}_{12})$ 332
$\tilde{\boldsymbol{\beta}}_1(\mathscr{M}_{12}) = \tilde{\boldsymbol{\beta}}_1(\mathscr{M}^*_{12})$ subject to $\tilde{\boldsymbol{\beta}}_1(\mathscr{M}_1) = \tilde{\boldsymbol{\beta}}_1(\mathscr{M}^*_1)$ 337
$\tilde{\boldsymbol{\beta}}_1(\mathscr{M}_{12}) = \tilde{\boldsymbol{\beta}}_1(\mathscr{M}_1)$ 336
of BLUPs of $\boldsymbol{\gamma}$ under two mixed models 278
of BLUPs of $\mathbf{y}_f$ under two models 279
of OLSE and BLUE under multivariate linear model 231
of the BLUEs of $\mathbf{X}_1\boldsymbol{\beta}_1$ under two models 333
of the BLUEs under two models 269
of the OLSE and BLUE of the subvectors 332
estimability
definition 37
and invariance 284
in a simple ANOVA 60
of β_k 162
of δ in the extended model 130
of $\mathbf{K}_2\boldsymbol{\beta}_2$ 159
of $\boldsymbol{\beta}_2$ 160
of $\mathbf{K}'\boldsymbol{\beta}$ 37, 284
of $\mathbf{X}_2\boldsymbol{\beta}_2$ 160, 345
expected frequency 48
expression
wonderful 191
externally Studentized residual 182, 186
generalized 341

F

factor analysis viii, 213, 401
factor scores 213
factorization
triangular 207
finiteness matters 53
frequency table 46, 47, 413
Frisch–Waugh–Lovell theorem 99, 163, 180, 328
generalized 328
Frucht–Kantorovich inequality 418
full rank decomposition 349
proof of RCR 354

G

Galton's discovery of regression 199
Gauss–Markov model *see* linear model
Gauss–Markov theorem
generalized version 216
simple version 41
generalized inverse 4
general representation 111
least squares $\mathbf{A}^{-}_{\ell}$ 117
minimum norm $(\mathbf{X}')^{-}_{m(\mathbf{V})}$ 42
minimum norm $\mathbf{A}^{-}_{m}$ 115
minimum seminorm 116, 315
nonnegative definite 316
reflexive 5, 119, 316
through SVD 109, 408
generalized normal equation 44, 82, 288
generalized variance, $|\mathbf{S}|$ 131, 132
generating observations 301
geometric illustration
$\text{SST} = \text{SSR} + \text{SSE}$ 183
correlation 93
high cosine, no correlation 96

large R^2 but small r_{1y} and r_{2y} 184
minimizing orthogonal distances 403
partial correlation 95
partial correlation zero 96
projecting $\mathbf{y}$ onto $\mathscr{C}(\mathbf{X})$ 183
reduced model 184
group inverse 355
Grubbs's test 342

H

Hadamard product vi
Hadamard's determinantal inequality 298
Hartwig–Spindelböck decomposition 112
hat matrix, $\mathbf{H}$ 33
remember $\mathbf{H}$ and $\mathbf{M}$ 34
h_{ii} as a determinant 182
and Mahalanobis distance 157, 421
heights of fathers and sons 199
Henderson's mixed model equation 255
Hogg–Craig theorem 355
hopelessness 121
Hotelling's T^2 26, 53, 187, 234
Householder transformation 355, 390
hypothesis
$\beta_k = 0$ under the intraclass correlation 342
$\delta = 0$, outlier testing 182, 341
$\mu_1 = \cdots = \mu_g$ 187
$\mu_1 = \mu_2$ 187
$\mathbf{K}'\mathbb{B} = \mathbf{D}$ 231
$\mathbf{K}'\boldsymbol{\beta} = \mathbf{0}$ 176
$\boldsymbol{\beta}_2 = \mathbf{0}$ 176
$\boldsymbol{\beta}_{\mathbf{x}} = \mathbf{0}$ 176
$\boldsymbol{\delta} = \mathbf{0}$, outlier testing 189
$\boldsymbol{\mu}_1 = \boldsymbol{\mu}_2$ 233
$\varrho_{xy} = 0$ 187
linear 175
outlier testing when $\mathbf{X} = (\mathbf{1} : \mathbf{i}_n)$ 186

I

idempotent matrix
$\mathscr{C}(\mathbf{A}) \cap \mathscr{C}(\mathbf{I} - \mathbf{A}) = \{\mathbf{0}\}$ 10
$\mathrm{rk}(\mathbf{A}) = \mathrm{tr}(\mathbf{A})$ 350
full rank decomposition 350
incidence matrix 52
independence
linear 3
statistical 19
$\mathrm{cov}(\hat{\boldsymbol{\beta}}_{\mathbf{x}}, \bar{y}) = \mathbf{0}$ 167
$\mathrm{cov}(\mathbf{e}_{\mathbf{y}\cdot\mathbf{x}}, \mathbf{x}) = \mathbf{0}$ 198
$\mathrm{cov}(\mathbf{x}, \mathbf{y} - \mathbf{A}\mathbf{x}) = \mathbf{0}$ 64
$\mathrm{cov}(\mathbf{x}, \mathbf{y} - \boldsymbol{\Sigma}_{\mathbf{yx}}\boldsymbol{\Sigma}_{\mathbf{xx}}^{-}\mathbf{x}) = \mathbf{0}$ 192
of $\bar{y}$ and s_y^2 184
of $\bar{\mathbf{u}}$ and $\mathbf{U}'\mathbf{C}\mathbf{U}$ 26
of SSR and SSE 185
of dichotomous variables 47
of quadratic forms 19
Indian Statistical Institute 90
inequality
$\mathrm{ch}_i[(\mathbf{X}'\mathbf{B}\mathbf{X})^{-}\mathbf{X}'\mathbf{A}\mathbf{X}] \le \mathrm{ch}_i(\mathbf{B}^{-}\mathbf{A})$ 411
$\mathrm{ch}_{i+k}(\mathbf{A}) \le \mathrm{ch}_i(\mathbf{A} - \mathbf{B})$ 411
$\mathrm{ch}_i(\mathbf{A}\mathbf{A}') \le \mathrm{ch}_i(\mathbf{A}\mathbf{A}' + \mathbf{B}\mathbf{B}')$ 386
$\mathrm{ch}_i(\mathbf{G}'\mathbf{A}\mathbf{G}) \le \mathrm{ch}_i(\mathbf{A})$ 398
$|\mathrm{tr}(\mathbf{A}\mathbf{B})| \le \sum_{i=1}^{k} \mathrm{sg}_i(\mathbf{A})\,\mathrm{sg}_i(\mathbf{B})$ 410
$\|\mathbf{a}\|_{\mathbf{V}} \le \|\mathbf{a} + \mathbf{b}\|_{\mathbf{V}}$ 76
$\kappa(\mathbf{X}_1 : \mathbf{M}_1\mathbf{X}_2) \le \kappa(\mathbf{X}_1 : \mathbf{X}_2)$ 412
$\lambda_n \le \mathbf{x}'\mathbf{A}\mathbf{x}/\mathbf{x}'\mathbf{x} \le \lambda_1$ 362
$\mathrm{sg}_{i+k}(\mathbf{A}) \le \mathrm{sg}_i(\mathbf{A} - \mathbf{B})$ 411
$\mathrm{tr}(\mathbf{A}\mathbf{B}) \le \mathrm{ch}_1(\mathbf{A}) \cdot \mathrm{tr}(\mathbf{B})$ 386
$\mathrm{tr}(\mathbf{P}_{\mathbf{A}}\mathbf{P}_{\mathbf{B}}) \le \mathrm{rk}(\mathbf{P}_{\mathbf{A}}\mathbf{P}_{\mathbf{B}})$ 386
Bloomfield–Watson–Knott 238
Cauchy–Schwarz 77, 174, 396, 415, 421
Cauchy–Schwarz, matrix version 423
Cronbach's *alpha* 422
Frucht–Kantorovich 418
Hadamard 298
Kantorovich 235, 418
Kantorovich, matrix version 237, 424, 426
Poincaré separation theorem 398
Samuelson 420
Sylvester 143
triangle 8
von Neumann 410
Wielandt 419
Wielandt, matrix version 425, 426
inertia 299
inner product 6, 11
semi 8
standard 6, 11
intercept
the role of the vector $\mathbf{1}$ 95–100
intercept $\hat{\beta}_0$ 166
intersection
$\mathscr{C}(\mathbf{A}) \cap \mathscr{C}(\mathbf{B})$, several properties 190
$\mathscr{C}(\mathbf{A}) \cap \mathscr{C}(\mathbf{B}) = \mathscr{C}[\mathbf{A}(\mathbf{A}'\mathbf{Q}_{\mathbf{B}})^{\perp}]$ 137
intraclass correlation 225, 234
F-test 342
BLUP 250
canonical correlations 389
eigenvalues 226, 310, 366, 388
multiple correlation 310

invariance
and estimability 284
of MHLN$^2(\mathbf{x}, \boldsymbol{\mu}_\mathbf{x}, \boldsymbol{\Sigma}_\mathbf{xx})$ 65
of MHLN$^2(\mathbf{u}_{(i)}, \bar{\mathbf{u}}, \mathbf{S})$ 66
of $\boldsymbol{\Sigma}_\mathbf{yx}\boldsymbol{\Sigma}_\mathbf{xx}^-(\mathbf{x} - \boldsymbol{\mu}_\mathbf{x})$ 65
of $\mathbf{AB}^-\mathbf{C}$ 283
of $\mathbf{BB}^-\mathbf{C}$ 283
of $\mathbf{K}'\hat{\boldsymbol{\beta}}$ 284
of $\mathbf{X}'(\mathbf{V} + \mathbf{XUX}')^-\mathbf{X}$ 286
of $\mathbf{X}(\mathbf{X}'\mathbf{V}^-\mathbf{X})^-\mathbf{X}'\mathbf{V}^-\mathbf{y}$ 149
of $\mathbf{X}(\mathbf{X}'\mathbf{X})^-\mathbf{X}'$ 284
of the F-test 342
of the Watson efficiency 239
under orthogonal transformation 411
inverse
of $\mathbf{E} + \alpha\mathbf{ff}'$ 301
of $\mathbf{E} + \mathbf{FBF}'$ 301
of $\mathbf{I}_n + \alpha\mathbf{A}$ 304
of $\mathbf{A} = \{a_{ij}\} = \{\min(i, j)\}$ 252
of $\mathbf{X}'\mathbf{X}$ 295
of a partitioned matrix 300
of a partitioned nonnegative definite matrix 294
of autocorrelation matrix 209
of correlation matrix 172
of sum of matrices 300
involutory matrix 355, 390

K

Kantorovich inequality 235, 418
matrix version 237, 424, 426
Kantorovich ratio 418
Kronecker product vi, 21, 32, 230, 263, 268, 280
properties 52

L

Lagrange multipliers vi
Lagrangian multiplier 366
Laplace expansion of determinant 429
LaTeX x
Latin square 67
Latin square, philatelic 68
Law of Eponymy, Stigler's 306
least squares *see* OLSE
least-squares g-inverse 117
linear completeness 258
linear expectation 198
linear hypothesis *see* hypothesis
linear model
preliminaries 28–33
centered 225
consistent 43, 125
extended, $\mathscr{M}_Z$ 180, 338
mixed 253
multivariate 32, 229
reduced, $\mathscr{M}_{12\cdot1}$ 163, 328
simple basic, $\mathscr{M}_0$ 99, 168
simple: $y = \beta_0 + \beta_1 x + \varepsilon$ 97–100, 166
weakly singular 149, 236, 242
without the ith observation, $\mathscr{M}_{(i)}$ 180, 338
linear prediction sufficiency 252, 258
linear sufficiency 257–259, 265
linear unbiased estimator 37
lower triangular matrix 207
Löwner ordering *see* minimizing
definition 12
$\mathscr{C}(\mathbf{A}) \subset \mathscr{C}(\mathbf{B}) \,\&\, \mathrm{ch}_1(\mathbf{AB}^+) \leq 1$ 311
implications 12, 40

M

magic square 53–55
Mahalanobis distance 157, 421
MHLN$^2(\bar{\mathbf{y}}_1, \bar{\mathbf{y}}_2, \mathbf{S}_\#)$ 233, 374
MHLN$^2(\mathbf{u}_{(i)}, \bar{\mathbf{u}}, \mathbf{S})$ 25
MHLN$^2(\mathbf{x}, \boldsymbol{\mu}, \boldsymbol{\Sigma})$ 25, 364
MHLN$^2(\mathbf{x}_*, \bar{\mathbf{x}}, \mathbf{S}_\mathbf{xx})$ 168
data points having the same MHLN 25
invariance 65
maximizing $\frac{[\mathbf{a}'(\mathbf{u}_{(i)} - \bar{\mathbf{u}})]^2}{\mathbf{a}'\mathbf{Sa}}$ 373
matrix $\ddot{\mathbf{M}}$
$\mathbf{P}_\mathbf{V}\dot{\mathbf{M}}\mathbf{P}_\mathbf{V}$ 317
matrix $\dot{\mathbf{M}}$
$\mathbf{M}(\mathbf{MVM})^-\mathbf{M}$ 45, 317
matrix derivative vi
matrix inequality
Cauchy–Schwarz 423
Kantorovich 237, 424, 426
Wielandt 425, 426
maximizing
$(\mathbf{a}'\mathbf{x})^2/\mathbf{x}'\mathbf{Bx}$ 369
$\mathrm{cor}(y, \mathbf{f}'\mathbf{x})$ 417
$\mathrm{cor}_\mathrm{d}(\mathbf{Xr}, \mathbf{Ys})$ 409
$\mathrm{cor}_\mathrm{d}(\mathbf{y}, \mathbf{X}_0\mathbf{b})$ 79, 173
$\|\mathbf{HV} - \mathbf{VH}\|_F^2$ 240
$\frac{(\boldsymbol{\alpha}'\mathbf{A}'\mathbf{B}\boldsymbol{\beta})^2}{\boldsymbol{\alpha}'\mathbf{A}'\mathbf{A}\boldsymbol{\alpha}\cdot\boldsymbol{\beta}'\mathbf{B}'\mathbf{B}\boldsymbol{\beta}}$ 78
$\frac{[\mathbf{a}'(\mathbf{u}_{(i)} - \bar{\mathbf{u}})]^2}{\mathbf{a}'\mathbf{Sa}}$ 373
$\mathbf{U}$ subject to $\mathbf{U} \leq_\mathsf{L} \mathbf{V}$, $\mathscr{C}(\mathbf{U}) \subset \mathscr{C}(\mathbf{X})$ 312
$\boldsymbol{\alpha}'\mathbf{A}'\mathbf{P}_\mathbf{B}\mathbf{A}\boldsymbol{\alpha}/\boldsymbol{\alpha}'\mathbf{A}'\mathbf{A}\boldsymbol{\alpha}$ 78
$\mathbf{a}'\boldsymbol{\Sigma}^2\mathbf{a}/\mathbf{a}'\boldsymbol{\Sigma}\mathbf{a}$ 204
$\mathbf{u}'\mathbf{u}$ subject to $\mathbf{u}'\boldsymbol{\Sigma}^{-1}\mathbf{u} = c^2$ 365

$\mathbf{x}'\mathbf{A}\mathbf{x}/\mathbf{x}'\mathbf{B}\mathbf{x}$ 369
$\mathbf{x}'\mathbf{A}\mathbf{x}$ subject to $\mathbf{x}'\mathbf{x} = 1$ 360
$\mathbf{x}'\mathbf{A}\mathbf{y}$ subject to $\mathbf{x}'\mathbf{x} = \mathbf{y}'\mathbf{y} = 1$ 395
$\cos(\mathbf{y}, \mathbf{A}\mathbf{b})$ 77
$\cos^2(\mathbf{u}, \mathbf{v}), \mathbf{u} \in \mathcal{A}, \mathbf{v} \in \mathcal{B}$ 78
$\mathrm{tr}(\mathbf{G}'\mathbf{A}\mathbf{G})$ 397
$\mathrm{tr}[\mathrm{cov}(\mathbf{X}\hat{\boldsymbol{\beta}}) - \mathrm{cov}(\mathbf{X}\tilde{\boldsymbol{\beta}})]$ 240
$\mathrm{var}(\mathbf{b}'\mathbf{x})$ subject to $\mathbf{b}'\mathbf{b} = 1$ 362
mean squared error 194
mean squared error matrix 194, 196, 259
mean vector of x-variables
$\bar{\mathbf{x}} = \mathbf{X}_0'\mathbf{1}\frac{1}{n}$ 157
Melencolia I by Dürer 54
minimizing
$(\mathbf{Y} - \mathbf{X}\mathbf{B})'(\mathbf{Y} - \mathbf{X}\mathbf{B})$ 80, 231, 399
$(\mathbf{y} - \mathbf{X}\boldsymbol{\beta})'\mathbf{W}^-(\mathbf{y} - \mathbf{X}\boldsymbol{\beta})$ 44
$(y_1 - \alpha)^2 + \cdots + (y_n - \alpha)^2$ 92
$\mathrm{E}[\mathbf{y} - (\mathbf{A}\mathbf{x} + \mathbf{b})][\mathbf{y} - (\mathbf{A}\mathbf{x} + \mathbf{b})]'$ 196
$\mathrm{MSEM}(\mathbf{A}\mathbf{x} + \mathbf{b}; \mathbf{y})$ 196
$\mathrm{cov}(\mathbf{A}\mathbf{y} - \mathbf{y}_f)$ subject to $\mathbf{A}\mathbf{X} = \mathbf{X}_f$ 246
$\mathrm{cov}(\mathbf{B}\mathbf{y})$ subject to $\mathbf{B}\mathbf{X} = \mathbf{I}_p$ 41
$\mathrm{cov}(\mathbf{G}\mathbf{y})$ subject to $\mathbf{G}\mathbf{X} = \mathbf{X}$ 39, 41, 216
$\mathrm{cov}(\mathbf{H}\mathbf{y} - \mathbf{F}\mathbf{M}\mathbf{y})$ 210
$\mathrm{cov}(\mathbf{y} - \mathbf{F}\mathbf{x})$ 191
$\mathrm{eff}(\hat{\beta}) = |\mathrm{cov}(\tilde{\beta})|/|\mathrm{cov}(\hat{\beta})|$ 238
$\|\tilde{\mathbf{X}} - \tilde{\mathbf{X}}\mathbf{P}_{\mathbf{G}}\|$ 404
$\|\tilde{\mathbf{X}} - \mathbf{B}\|$ 406
$\|\mathbf{A} - \mathbf{B}\mathbf{Z}\|_F$ subject to $\mathbf{Z}$ orthogonal 401
$\|\mathbf{A} - \mathbf{B}\|$ subject to $\mathrm{rk}(\mathbf{B}) = k$ 399, 400
$\|\boldsymbol{\Sigma} - \boldsymbol{\Sigma}\mathbf{A}(\mathbf{A}'\boldsymbol{\Sigma}\mathbf{A})^{-1}\mathbf{A}'\boldsymbol{\Sigma}\|$ 205
$\|\mathbf{y} - \mathbf{A}\mathbf{x}\|_{\mathbf{V}}$ 14, 81
$\|\mathbf{y} - \mathbf{A}\mathbf{x}\|_{\mathbf{V}}$, singular $\mathbf{V}$ 87
$\|\mathbf{y} - \mathbf{A}\mathbf{x}\|$ 71, 76
$\|\mathbf{y} - \mathbf{X}\boldsymbol{\beta}\|$ 33
$\|\mathbf{y}_1 - \alpha_1\mathbf{1}\| + \cdots + \|\mathbf{y}_g - \alpha_g\mathbf{1}\|$ 36
$\boldsymbol{\Sigma} - \boldsymbol{\Sigma}\mathbf{a}(\mathbf{a}'\boldsymbol{\Sigma}\mathbf{a})^{-1}\mathbf{a}'\boldsymbol{\Sigma}$ 204
$\mathbf{b}'\mathbf{N}\mathbf{b}$ subject to $\mathbf{A}\mathbf{b} = \mathbf{y}$ 116
$\mathbf{b}'\mathbf{b}$ subject to $\mathbf{A}\mathbf{b} = \mathbf{y}$ 115
$\mathbf{x}'\mathbf{A}\mathbf{x}$ subject to $\mathbf{x}'\mathbf{x} = 1$ 360
$\mathbf{x}'\mathbf{A}\mathbf{y}$ subject to $\mathbf{x}'\mathbf{x} = \mathbf{y}'\mathbf{y} = 1$ 395
$\cos^2(\mathbf{V}\mathbf{z}, \mathbf{z})$ 237
$\mathrm{tr}(\mathbf{P}_{\boldsymbol{\Sigma}^{1/2}\mathbf{A}}\boldsymbol{\Sigma})$ 205
$\mathrm{var}(\mathbf{a}'\mathbf{y})$ subject to $\mathbf{X}'\mathbf{a} = \mathbf{k}$ 42, 117
$\mathrm{var}(\mathbf{g}'\mathbf{y})$ subject to $\mathbf{1}'\mathbf{g} = 1$ 223
$\mathrm{var}(y - \mathbf{f}'\mathbf{x})$ 193
$\mathrm{var}_{\mathrm{d}}(\mathbf{y} - \mathbf{X}_0\mathbf{b})$ 79, 174
$f[\mathrm{cov}(\mathbf{y} - \mathbf{A}\mathbf{x})]$ 412
angle 77
mean squared error 195
mean squared error matrix 196
orthogonal distances 403
minimum norm g-inverse 116
minimum seminorm g-inverse 116, 315
minus ordering 218, 315
mixed linear model 253
$\mathbf{A}(\mathbf{X} : \boldsymbol{\Sigma}\mathbf{X}^{\perp}) = (\mathbf{0} : \mathbf{D}\mathbf{Z}'\mathbf{X}^{\perp})$, $\mathbf{A}\mathbf{y} = \mathrm{BLUP}(\boldsymbol{\gamma})$ 254
$\mathbf{B}(\mathbf{X} : \boldsymbol{\Sigma}\mathbf{X}^{\perp}) = (\mathbf{X} : \mathbf{0})$, $\mathbf{B}\mathbf{y} = \mathrm{BLUE}(\mathbf{X}\boldsymbol{\beta})$ 254
and stochastic restrictions 273
as a model with a new future observation 254
BLUE of $\mathbf{X}\boldsymbol{\beta}$ 254
BLUP of $\boldsymbol{\gamma}$ 254
Henderson's mixed model equation 255
Pandora's Box 254
two mixed models 277
model matrix
$\mathbf{X} = (\mathbf{1} : \mathbf{X}_0)$ 30, 127
$\mathbf{X}_{\mathrm{bad}}$ 235–237, 239
extended, $(\mathbf{X} : \mathbf{i}_n)$ 180, 338
extended, $[\mathbf{X} : (\mathbf{0} : \mathbf{I}_q)']$ 188
rank 128
Montréal Canadiens 29
Moore–Penrose inverse, $\mathbf{A}^+$
four conditions 4, 107
$(\mathbf{A}^+)' = (\mathbf{A}')^+$ 113
$\mathscr{C}(\mathbf{A}^+)$ 110
$\mathbf{A}\mathbf{A}^+ = \mathbf{P}_{\mathbf{A}}$ 113
$\mathbf{A}^+ = (\mathbf{A}'\mathbf{A})^+\mathbf{A}' = \mathbf{A}'(\mathbf{A}\mathbf{A}')^+$ 4
$\mathbf{A}^+\mathbf{A} = \mathbf{P}_{\mathbf{A}'}$ 113
$\mathbf{a}^+$ 109
through FRD 107
through SVD 109
multinomial distribution *see* distribution
multinormal distribution
definition 18
conditional 291
conditional covariance $\mathrm{cov}(\mathbf{y} \mid \mathbf{x})$ 194, 197
conditional mean $\mathrm{E}(\mathbf{y} \mid \mathbf{x})$ 194, 197
conditional variance $\mathrm{var}(y \mid \mathbf{x})$ 197
density function 18, 365
$\mathrm{E}(\mathbf{y} \mid \mathbf{x}) = \mathrm{BLP}(\mathbf{y} \mid \mathbf{x}) = \mathrm{BP}(\mathbf{y} \mid \mathbf{x})$ 198
multiple correlation
$R_{3\cdot 12}$ 309
$R_{y\cdot\mathbf{x}}$ 80, 169, 296
x_k explained by other x_i's 129, 162
as a max correlation 172
how to end up to R^2? 99
intraclass correlation 310

population, $\varrho_{y\cdot\mathbf{x}}$ 193, 207, 315, 418
representations for $R^2_{y\cdot\mathbf{x}}$ 171
multivariate linear model 32, 229
Mustonen's measure of multivariate dispersion, Mvar 212

N

natural restrictions 39
Nobel Prize
Jan Tinbergen 414
John William Strutt 414
Leonid Vitaliyevich Kantorovich 154
Paul Anthony Samuelson 414
Ragnar Frisch 414
nonnegative definite matrix 11
nonnegative definiteness
of $\mathbf{R}$ 308
of partitioned matrix 305
nonzero eigenvalues
of $\mathbf{UV}$ and $\mathbf{VU}$ 299
norm 7
ellipsoidal 13
Euclidean 7
Frobenius 9
matrix 9
matrix 2-norm 9
semi 8
spectral 9
standard 7
normal distribution *see* multinormal distribution
normal equations 34, 76
general solution 34
generalized 44, 82, 288
null space 3

O

observation space 20, 91, 157, 403
OLSE
definition 37
of β_0 166
of β_k 162
of $\boldsymbol{\beta}$ 34
of $\boldsymbol{\beta}_1(\mathscr{M}_{12})$ 161
of $\boldsymbol{\beta}_2$ 159
of $\boldsymbol{\beta}_{\mathbf{x}}$ 166
of $\mathbf{K}'\boldsymbol{\beta}$ 37
of $\mathbf{M}_1\mathbf{X}_2\boldsymbol{\beta}_2$ 159
of $\mathbf{X}\boldsymbol{\beta}$ 33
restricted 177, 264
ordinary least squares *see* OLSE
orthocomplement
$(\mathbf{M} : -\mathbf{MZ})' \in \{\mathbf{X}_*^\perp\}$ 274, 280
$[(\mathbf{B}' : \mathbf{I})']^\perp$ 62
$\mathscr{C}(\mathbf{VX}^\perp)$ 140
$\mathscr{C}(\mathbf{VX}^\perp) = \mathscr{C}(\mathbf{W}^-\mathbf{X} : \mathbf{I} - \mathbf{W}^-\mathbf{W})^\perp$ 140
$\mathscr{C}(\mathbf{V}^{-1}\mathbf{X})^\perp$ 140
$\mathscr{C}(\mathbf{X})^\perp_{\mathbf{V}^{-1}}$ 140
$\mathcal{U}^\perp$ 10
$\mathbf{A}^\perp$ 10, 11, 71, 113
$\mathbf{A}^\perp_{\mathbf{V}}$ 13, 81
$\mathbf{A}^\perp_{\mathbf{V}}$, $\mathbf{V}$ singular 85
orthogonal matrix 10
orthogonal projector *see* projector
$\mathbf{C} = \mathbf{I} - \mathbf{J}$ 36, 91, 172
$\mathbf{H} = \mathbf{P}_{\mathbf{X}}$ 36, 172
$\mathbf{J} = \mathbf{P}_{\mathbf{1}} = \frac{1}{n}\mathbf{1}\mathbf{1}'$ 36, 91, 172
$\mathbf{P}_{\mathscr{C}(\mathbf{A})\cap\mathscr{C}(\mathbf{B})}$ 190
$\mathbf{P}_{\mathscr{C}(\mathbf{A})\cap\mathscr{C}(\mathbf{B}^\perp)}$ 152
$\mathbf{P}_{\mathbf{A};\mathbf{V}}$ 81
$\mathbf{P}_{\mathbf{A};\mathbf{V}}$, $\mathbf{V}$ singular 87
$\mathbf{P}_{\mathbf{X};\mathbf{V}^{-1}}$ 43
$\mathbf{P}_{\mathbf{X};\mathbf{V}^{-1}} = \mathbf{I} - \mathbf{P}'_{\mathbf{M};\mathbf{V}}$ 82, 89, 319
$\mathbf{P}_{\mathbf{X};\mathbf{W}^-}$ 88
$\mathbf{P}_{\mathbf{A}}$ 72
commuting $\mathbf{P}_{\mathbf{A}}\mathbf{P}_{\mathbf{B}} = \mathbf{P}_{\mathbf{B}}\mathbf{P}_{\mathbf{A}}$ 152, 190
decomposition $\mathbf{P}_{(\mathbf{A}:\mathbf{B})} = \mathbf{P}_{\mathbf{A}} + \mathbf{P}_{\mathbf{Q}_{\mathbf{A}}\mathbf{B}}$ 155
difference $\mathbf{P}_{\mathbf{A}} - \mathbf{P}_{\mathbf{B}}$ 152
generalized 87
onto $\mathscr{C}(\mathbf{P})$ 11
Schur complement, $\mathbf{P}_{22\cdot1}$ 303
sum $\mathbf{P}_{\mathbf{A}} + \mathbf{P}_{\mathbf{B}}$ 151
orthogonality and uncorrelatedness 92–95
orthonormal
columns 10
over-speeding 45

P

Pandora's Box
BLUE 223
BLUP 248
mixed model 254
properties 264
when $\mathbf{X} = \mathbf{1}$ 223
parallel summable matrices 289
parallelepiped 132
parallelogram 131
partial correlation 178, 179, 309
partial correlation geometrically 101–102
partitioned matrix
g-inverse 294

inverse 294
MP-inverse 294
nonnegative definiteness 305
rank 121
pencil 368, 375
permutation matrix 55
philatelic Latin square 68
photo of
Anderson, Theodore W. xi, 19
Baksalary, Jerzy K. 39
Ben-Israel, Adi 5
Bhimasankaram, Pochiraju 350
Cook, R. Dennis 199
Flury, Bernard 198
Golub, Gene H. 393
Gustafson, Karl 225
Harville, David A. 273
Haslett, Stephen J. 256
Isotalo, Jarkko xi, 252
Kala, Radosław 257
Liu, Shuangzhe 425
Markiewicz, Augustyn 260
Markov, Andrei Viktorovich 29
Markov, Andrey (Andrei) Andreyevich 29
Mathew, Thomas 227
Mitra, Sujit Kumar 44
Olkin, Ingram 13
Pukelsheim, Friedrich 312
Puntanen, Simo xi
Rao, C. Radhakrishna 6
Scott, Alastair J. 398
Searle, Shayle R. 34
Seber, George A. F. 16
Styan, George P. H. xi
Tappara defenceman 252
Tian, Yongge 87
Trenkler, Götz 112
Watson, Geoffrey S. 241
Werner, Hans Joachim 216
Yanai, Haruo 307
Zmyślony, Roman 225
Poincaré separation theorem 398
positive definite matrix 11
predicted value $\hat{y}_*$ 167
prediction error 246
$\mathbf{y} - \mathrm{BLP}(\mathbf{y}; \mathbf{x})$ 196, 198
$e_{i\cdot 1\ldots i-1}$ 207
autocorrelation structure 209
Mahalanobis distance 167
with a given $\mathbf{x}_*$ 167
prediction interval for y_* 168
principal components 362, 402
and Hotelling 206
from the SVD of $\widetilde{\mathbf{X}}$ 407
predictive approach 203
principal minors 12, 308, 429
leading 12, 429
projector
$\mathbf{P}_{\mathbf{A}|\mathbf{B}}$ 87
$\mathbf{P}_{\mathbf{X}|\mathbf{V}\mathbf{X}^\perp}$ 43, 88
oblique 11
onto $\mathscr{C}(\mathbf{A})$ along $\mathscr{C}(\mathbf{B})$ 6
proper eigenvalues
and canonical correlations 383
PSTricks x
psychometrics viii, 401

Q

quadratic risk
$\mathrm{risk}(\mathbf{F}\mathbf{y}; \mathbf{K}'\boldsymbol{\beta})$ 259

R

random effects 253
random sample without replacement 53, 234
rank
$\mathrm{rk}(\mathbf{A}\mathbf{B}) = \mathrm{rk}(\mathbf{A}) - \dim \mathscr{C}(\mathbf{A}') \cap \mathscr{C}(\mathbf{B}^\perp)$ 121
$\mathrm{rk}(\mathbf{A} : \mathbf{B}) = \mathrm{rk}(\mathbf{A}) + \mathrm{rk}(\mathbf{Q}_\mathbf{A}\mathbf{B})$ 121
$\mathrm{rk}(\mathbf{A}\mathbf{P}_\mathbf{B}) = \mathrm{rk}(\mathbf{A}\mathbf{B})$ 127
$\mathrm{rk}(\mathbf{P}_\mathbf{A}\mathbf{P}_\mathbf{B}\mathbf{Q}_\mathbf{A})$ 144
additive on the Schur complement 126, 299, 303
of $\mathrm{cov}(\tilde{\boldsymbol{\varepsilon}})$ 137
of $\mathrm{cov}(\tilde{\boldsymbol{\beta}})$ 137
of $\mathrm{cov}(\mathbf{X}\tilde{\boldsymbol{\beta}})$ 137
of $\mathbf{A} + \mathbf{B}$ 351
of $\mathbf{C}\mathbf{X}_0$ 128
of $\mathbf{H}\mathbf{P}_\mathbf{V}\mathbf{M}$ 135, 321
of $\mathbf{T}_{\mathbf{xx}} = \mathbf{X}_0'\mathbf{C}\mathbf{X}_0$ 128
of $\mathbf{X}$ 128
of $\mathbf{X}'(\mathbf{V} + \mathbf{X}\mathbf{U}\mathbf{X}')^-\mathbf{X}$ 286
of $\mathbf{X}'\mathbf{V}\mathbf{X}$ 132, 147
of $\mathbf{X}'\mathbf{V}^+\mathbf{X}$ 132
of correlation matrix 127
of the extended model matrix 130
of the model matrix 127
of the partitioned matrix 297
rank additivity
$\mathrm{rk}(\mathbf{A}) = \mathrm{rk}(\mathbf{A}_{11}) + \mathrm{rk}(\mathbf{A}_{22\cdot 1})$ 126, 299, 303
$\mathrm{rk}(\mathbf{A} + \mathbf{B}) = \mathrm{rk}(\mathbf{A}) + \mathrm{rk}(\mathbf{B})$ 351
rank cancellation rule, RCR 145
rank-subtractivity *see* minus ordering
Rayleigh ratio (quotient) 361

reduced model
$\mathscr{M}_{12\cdot1}$ 163, 328
$\mathscr{M}_{1\mathrm{H}}$ 333
reflection 52
regression
what is it? 198
regression coefficients
$\hat{\beta}_0 = \bar{y} - \bar{\mathbf{x}}'\hat{\boldsymbol{\beta}}_{\mathbf{x}}$ 166
$\hat{\boldsymbol{\beta}}_{\mathbf{x}} = \mathbf{T}_{\mathbf{xx}}^{-1}\mathbf{t}_{\mathbf{x}y} = \mathbf{S}_{\mathbf{xx}}^{-1}\mathbf{s}_{\mathbf{x}y}$ 166
correlation between $\hat{\beta}_1$ and $\hat{\beta}_2$ 167
correlation between $\hat{\beta}_i$ and $\hat{\beta}_j$ 178
standardized 166, 171
regression fallacy 200
regression line and conditional means 36, 198
regression towards mean 199
relative reduction in SSE 169
residual
$\mathbf{e}_{(i)} = (\mathbf{I}_m - \mathbf{P}_{\mathbf{G}})\tilde{\mathbf{x}}_{(i)}$ 404
$\mathbf{e}_{i\cdot1\ldots i-1}$ 208
$\mathbf{y} - \mathrm{BLP}(\mathbf{y}; \mathbf{x})$ 196, 198
$e_{i\cdot1\ldots i-1}$ 207
externally Studentized 182, 186, 341
internally Studentized 181
of BLUE, $\tilde{\boldsymbol{\varepsilon}} = \mathbf{V}\dot{\mathbf{M}}\mathbf{y}$ 44, 325, 339
of OLSE, $\hat{\boldsymbol{\varepsilon}} = \mathbf{M}\mathbf{y}$ 33
residual sum of squares, SSE 99, 168
restricted BLUE 188
restricted OLSE 177, 264
rotation 52, 392, 404, 407, 409

S

Samuelson's inequality 420
scalar-potent matrix 355
Schmidt's approximation theorem 401
Schur complement vii, 291
$\boldsymbol{\Sigma}/\mathbf{Z}'\mathbf{V}\mathbf{Z}$ 135
Banachiewicz–Schur form 295
BLUE's covariance matrix 211
determinant 294
in the projector 303
inverse of a pd matrix 294
rank-additivity 299, 303
seminorm 87
Sherman & Morrison formula 301
shorted matrix 312
shrinking 392
similarity 299, 360
simple basic model, $\mathscr{M}_0$ 99, 168
simultaneous diagonalization
by an orthogonal matrix 370
of commuting matrices 370
single regression coefficient 161
singular value decomposition 391–413
honorary sv's 395
in psychometrics 401
reduced 394
thin 394
uniqueness 395
singular vectors: left, right 395
skew-symmetric 50
solution
to $\mathbf{AYB} = \mathbf{C}$ 267–282
space
observation 20, 91, 157, 403
variable 20, 91, 157, 403
spectral radius 389
spectrum *see* eigenvalues
square root of
$\mathbf{A}$ 15, 236, 360, 416
$\mathbf{A}^+$ 416
$\boldsymbol{\Sigma}$ 302
stamp
al-Khwārizmī, Muḥammad 154
Banachiewicz, Tadeusz 290
Carroll, Lewis 356
Cauchy, Augustin-Louis 290
Dodgson, Charles 356
Dürer's *Melencolia I* 54
Einstein, Albert 55
Euler, Leonhard Paul 55
Galilei, Galileo 55
Gauss, Johann Carl Friedrich 214
Gödel, Kurt 282
Japan 1992 356
Kantorovich, Leonid Vitaliyevich 154
Kolmogorov, Andrei Nikolaevich 282
Laplace, Pierre-Simon de 154
Leibniz, Gottfried Wilhelm von 356
Llull, Ramon 68
Mahalanobis, Prasanta Chandra 90
Neumann, John von 282
Newton, Isaac 55
Pakistan 2004 70
Pitcairn Islands 2007 69
Poincaré, Henri 282
Rao, C. Radhakrishna (special cover) 150
Samuelson, Paul Anthony 414
Seki Kôwa, Takakazu 356
St. Vincent 1991 356
Strutt, John William (3rd Baron Rayleigh) 414
Tinbergen, Jan 414
Tristan da Cunha 1981 356
stamps
stochastic vi

Stigler's Law of Eponymy 306
stochastic matrix 224, 389
  doubly stochastic 224, 389
  superstochastic 224
stochastic restrictions 273
stochastic stamps vi
strictly increasing function 411
Studentized residual 181, 182, 186, 341
  generalized 341
  multiple analogue 189
subvector
  $\hat{\beta}_0 = \bar{y} - \bar{\mathbf{x}}'\hat{\boldsymbol{\beta}}_{\mathbf{x}}$ 166
  $\hat{\boldsymbol{\beta}}_{\mathbf{x}} = \mathbf{T}_{\mathbf{xx}}^{-1}\mathbf{t}_{\mathbf{x}y} = \mathbf{S}_{\mathbf{xx}}^{-1}\mathbf{s}_{\mathbf{x}y}$ 166
  efficiency of $\hat{\boldsymbol{\beta}}_2$ 332
  of $\hat{\boldsymbol{\beta}}$ 159
  of $\tilde{\boldsymbol{\beta}}$ 327, 330
sufficiency
  linear 257–259, 265
  linear minimal 258, 266
  linear prediction 252, 258
sufficient dimension reduction 199
sum of squares
  $\mathrm{SS}_{\mathrm{Between}} = n_1(\bar{y}_1 - \bar{y})^2 + \cdots + n_g(\bar{y}_g - \bar{y})^2$ 35, 187
  $\mathrm{SS}_{\mathrm{Within}} = \mathrm{SS}_1 + \cdots + \mathrm{SS}_g$ 187
  $\mathbf{E}_{\mathrm{Within}}$ 233
  due to regression, SSR 99, 169
  of errors, SSE 99, 168
  of errors, weighted 45, 339, 342
  total, SST 99, 168
superstochastic matrix 224
Survo x
Sylvester's inequality 143

T

Tappara, Tampere 252
Theil–Goldberger mixed estimator 264
theorem
  Albert 305
  Cochran 352, 354, 390
  Courant–Fischer 389
  Craig–Sakamoto–Matusita 19
  Eckart–Young 204, 400
  Frisch–Waugh–Lovell 99, 163, 180, 328
  Gauss–Markov 41, 216
  Hogg–Craig 355
  Poincaré 398
  Schmidt 401
  Wedderburn–Guttman 303
total sum of squares *see* sum of squares
trace
  $\|\mathbf{A}\|_F^2 = \mathrm{tr}(\mathbf{A}'\mathbf{A})$ 9
  $\mathbf{A} = \mathbf{A}^2 \implies \mathrm{rk}(\mathbf{A}) = \mathrm{tr}(\mathbf{A})$ 350
  $\mathrm{tr}(\mathbf{KL}) = \mathrm{tr}(\mathbf{LK})$ 9
  sum of the eigenvalues 358
treatments
  three treatments A, B, C 30, 35, 188
  two treatments, estimability 38
triangular factorization 207
tripotent matrix 390

U

unbiased estimator of $\sigma^2, \tilde{\sigma}^2$ 339
unbiasedly predictable 246
unit canonical correlations 136, 321

V

variable space 20, 91, 157, 403
variance
  $\mathrm{var}(x) = \sigma_x^2 = \mathrm{E}(x - \mu)^2$ 16
  sample variance $\mathrm{var_s}(x) = \mathrm{var_d}(\mathbf{x}) = \frac{1}{n-1}\mathbf{x}'\mathbf{C}\mathbf{x}$ 21
  $\mathrm{var}(\hat{y}_*)$ 167
  $\mathrm{var}(e_*)$ 168
  conditional: $\mathrm{var}(y \mid \mathbf{x})$ under multinormality 197
  generalized variance, $|\mathbf{S}|$ 131, 132
  of $\hat{\beta}_k$ 162, 296
  of prediction error with a given $\mathbf{x}_*$ 168
variance inflation factor, VIF 162, 172, 296
vec-operation 8, 21, 32, 52, 230, 263, 268, 280
vector space of linear combinations of random variables 212
volume of the matrix 131

W

Watson efficiency 238
  of $\hat{\boldsymbol{\beta}}_2$ 332
weakly singular model 149, 236, 242
Wedderburn–Guttman theorem 303
weighted least squares estimator, WLSE 147
weighted sum of squares of errors 45, 339, 342
  $\mathrm{E}(\mathbf{y}'\dot{\mathbf{M}}\mathbf{y}/f)$ 339
Wielandt inequality 419
  matrix version 425, 426
Wielandt ratio 418
Wishart-distribution *see* distribution
Woodbury formula 301